

Market Data Operations

August 30, 2008 Q2007-218	CME® New Product Summary for Quote Vendors		
Listing Date	Sunday, September 30, 2007 (Trade Date Monday, October 1, 2007)		
Contract Name	CME Lehman Brothers U.S. Aggregate Index Futures		
Description	The Lehman Brothers U.S. Aggregate Index is a widely used debt index for the U.S. investment grade portfolio management community.		
Instrument Type	Futures only.		
Ticker Symbol(s)	Futures: LBA Cash Index: LBI		
Trading Venue	CME Globex®		
Contract Size	\$100 times the Index value, e.g., if the Index Value @ \$1,300.00, futures contract is valued at \$130,000.		
Trading Hours	Sundays through Fridays from 5:00 p.m. Central Time (CT) to 4:00 p.m. CT the following day.		
Valid Contract Months	March Quarterly Cycle Months: Mar, Jun, Sep and Dec		
Initial Contract Months	Dec '07, Mar, Jun and Sept '08		
Minimum Price Intervals and Value Per Tick	0.20 Index Points for futures = \$20.00 Underlying Cash Index 0.01 increments 0.20 Index Points = \$20.00		
Price Banding	100 points		
Termination of Trading	Trading will terminate at the 2:00 p.m. Central Time on the last business day of the contract month.		
Final Settlement Day	First business day following last day of trading		
Final Settlement Price	Cash settlement based on closing Index value		
Exercise Style	N/A		
Exercise Price Listings and Intervals	N/A		
Price Conventions	Futures Trade Price	Cash Index	
Actual Price	1371.20	1342.02	
ITC Transmission Format	0137120	0134202	
ITC Fractional Indicator	2	2	
RLC Format	1371.20	n/a	
Preferred Display	1371.20	1342.02	
Market Data Platform (MDP) Channel	ITC 2.1 futures market data for this product will be transmitted via the Market Data Platform Channel 4 and options will be transmitted via Channel 5. RLC market data will be transmitted via Channel 9 for futures and Channel 10 for options.		
ITC 2.1 Ticker Testing Date(s)/Time(s)	ITC 2.1 Ticker Testing will be held on Friday, September 21 and Friday, September 28, 2007 at approximately 5:00 p.m. Central Time.		For ticker test questions, please contact CME's Enterprise Technology Operations Department at 312-930-8160.
RLC Testing in CME New Release Certification Environment	These new products will be available for customer testing in the CME New Release environment on September 14, 2007.		